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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/12/2014 TO 19/12/2014

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	2025	05/02/2015	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2025	05/02/2015			Bond Future	118.5852	118.5852	118.3533	118.3533	(0.196)	0.0000	0.0000	16
2014/12/19	2025	05/02/2015	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2025	05/02/2015	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2025	05/02/2015	118.99	Put	Bond Future	404.7600	0.4048	636.7000	0.6367	57.303	0	0	0
2014/12/19	2025	05/02/2015	119.01	Put	Bond Future	424.7600	0.4248	656.7000	0.6567	54.605	0	0	0
2014/12/19	2025	05/02/2015	119.00	Put	Bond Future	414.7600	0.4148	646.7000	0.6467	55.921	0	0	0
2014/12/19	2025	07/05/2015	120.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2025	07/05/2015	121.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2025	07/05/2015			Bond Future	120.4833	120.4833	120.2470	120.2470	(0.196)	0.0000	0.0000	0
2014/12/19	2025	07/05/2015	121.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2025	07/05/2015	120.99	Put	Bond Future	506.6500	0.5066	743.0300	0.7430	46.655	0	0	0
2014/12/19	2025	07/05/2015	121.01	Put	Bond Future	526.6500	0.5266	763.0300	0.7630	44.884	0	0	0
2014/12/19	2025	07/05/2015	121.00	Put	Bond Future	516.6500	0.5166	753.0300	0.7530	45.752	0	0	0
2014/12/19	2030	05/02/2015			Bond Future	8.4237	96.6495	8.4434	96.4881	0.234	0.0000	0.0000	4,666
2014/12/19	2030	05/02/2015	9.25	Call	Bond Future	6,456.9700	6.4570	6,295.5700	6.2956	(2.500)	0	0	0
2014/12/19	2030	05/02/2015	9.24	Call	Bond Future	6,382.5700	6.3826	6,221.1700	6.2212	(2.529)	0	0	0
2014/12/19	2030	05/02/2015	9.26	Call	Bond Future	6,531.2800	6.5313	6,369.8800	6.3699	(2.471)	0	0	0
2014/12/19	2030	05/02/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2030	05/02/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2030	05/02/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2030	07/05/2015			Bond Future	8.4836	98.1888	8.5040	98.0245	0.240	0.0000	0.0000	0
2014/12/19	2030	07/05/2015	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2030	07/05/2015	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2030	07/05/2015	8.74	Call	Bond Future	2,041.3100	2.0413	1,877.0100	1.8770	(8.049)	0	0	0
2014/12/19	2030	07/05/2015	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2030	07/05/2015	8.75	Call	Bond Future	2,119.6800	2.1197	1,955.3800	1.9554	(7.751)	0	0	0
2014/12/19	2030	07/05/2015	8.76	Call	Bond Future	2,197.9500	2.1979	2,033.6500	2.0337	(7.475)	0	0	0
2014/12/19	2032	05/02/2015			Bond Future	8.5801	100.0622	8.5997	99.8915	0.229	0.0000	0.0000	15
2014/12/19	2032	05/02/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	05/02/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	05/02/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	05/02/2015	8.50	Put	Bond Future	700.5300	0.7005	871.2200	0.8712	24.366	0	0	0
2014/12/19	2032	05/02/2015	8.49	Put	Bond Future	788.5300	0.7885	959.2200	0.9592	21.647	0	0	0
2014/12/19	2032	05/02/2015	8.51	Put	Bond Future	612.6400	0.6126	783.3300	0.7833	27.861	0	0	0

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2014/12/19	2032	07/05/2015	8.51	Put	Bond Future	1,123.9300	1.1239	1,297.8600	1.2979	15.475	0	0	0
2014/12/19	2032	07/05/2015			Bond Future	8.6399	97.5004	8.6602	97.3265	0.235	0.0000	0.0000	0
2014/12/19	2032	07/05/2015	8.50	Put	Bond Future	1,211.2400	1.2112	1,385.1700	1.3852	14.360	0	0	0
2014/12/19	2032	07/05/2015	8.49	Put	Bond Future	1,298.6700	1.2987	1,472.6000	1.4726	13.393	0	0	0
2014/12/19	2032	07/05/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	07/05/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	07/05/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	06/08/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	06/08/2015			Bond Future	8.6872	99.1938	8.7083	99.0149	0.243	0.0000	0.0000	0
2014/12/19	2032	06/08/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	06/08/2015	8.50	Put	Bond Future	1,605.1300	1.6051	1,784.0700	1.7841	11.148	0	0	0
2014/12/19	2032	06/08/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2032	06/08/2015	8.49	Put	Bond Future	1,691.9700	1.6920	1,870.9100	1.8709	10.576	0	0	0
2014/12/19	2032	06/08/2015	8.51	Put	Bond Future	1,518.4000	1.5184	1,697.3400	1.6973	11.785	0	0	0
2014/12/19	2037	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2037	05/02/2015			Bond Future	8.6524	98.7427	8.6670	98.6020	0.169	0.0000	0.0000	36,001
2014/12/19	2037	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2037	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2037	05/02/2015	9.50	Call	Bond Future	7,669.6200	7.6696	7,528.9300	7.5289	(1.834)	0	0	0
2014/12/19	2037	05/02/2015	9.51	Call	Bond Future	7,754.3600	7.7544	7,613.6700	7.6137	(1.814)	0	0	0
2014/12/19	2037	05/02/2015	9.49	Call	Bond Future	7,584.7500	7.5848	7,444.0600	7.4441	(1.855)	0	0	0
2014/12/19	2037	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2037	07/05/2015			Bond Future	8.7101	100.3153	8.7252	100.1719	0.173	0.0000	0.0000	500
2014/12/19	2037	07/05/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2037	07/05/2015	9.01	Call	Bond Future	2,792.6400	2.7926	2,649.2400	2.6492	(5.135)	0	0	0
2014/12/19	2037	07/05/2015	8.99	Call	Bond Future	2,610.3100	2.6103	2,466.9100	2.4669	(5.494)	0	0	0
2014/12/19	2037	07/05/2015	9.00	Call	Bond Future	2,701.5400	2.7015	2,558.1400	2.5581	(5.308)	0	0	0
2014/12/19	2037	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2037	06/08/2015			Bond Future	8.7576	97.7972	8.7734	97.6492	0.180	0.0000	0.0000	0
2014/12/19	2037	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2037	06/08/2015	8.74	Put	Bond Future	166.1900	0.1662	314.1800	0.3142	89.049	0	0	0
2014/12/19	2037	06/08/2015	8.76	Put	Bond Future	0.0000	0.0000	125.5800	0.1256	100.000	0	0	0
2014/12/19	2037	06/08/2015	8.75	Put	Bond Future	71.8200	0.0718	219.8100	0.2198	206.057	0	0	0
2014/12/19	2037	06/08/2015	8.76	Call	Bond Future	22.4100	0.0224	0.0000	0.0000	(100.000)	0	0	0
2014/12/19	2037	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2038	05/02/2015	123.00	Call	Bond Future	3,525.9600	3.5260	3,510.1000	3.5101	(0.450)	0	0	0
2014/12/19	2038	05/02/2015			Bond Future	126.5260	126.5260	126.5101	126.5101	(0.013)	0.0000	0.0000	3,701
2014/12/19	2038	05/02/2015	123.01	Call	Bond Future	3,515.9600	3.5160	3,500.1000	3.5001	(0.451)	0	0	0
2014/12/19	2038	05/02/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2038	05/02/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2038	05/02/2015	122.99	Call	Bond Future	3,535.9600	3.5360	3,520.1000	3.5201	(0.449)	0	0	0
2014/12/19	2038	05/02/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2038	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2038	07/05/2015			Bond Future	128.5513	128.5513	128.5342	128.5342	(0.013)	0.0000	0.0000	0
2014/12/19	2038	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2038	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/12/19	2038	07/05/2015	126.99	Call	Bond Future	1,561.2800	1.5613	1,544.2400	1.5442	(1.091)	0	0	0
2014/12/19	2038	07/05/2015	127.00	Call	Bond Future	1,551.2800	1.5513	1,534.2400	1.5342	(1.098)	0	0	0
2014/12/19	2038	07/05/2015	127.01	Call	Bond Future	1,541.2800	1.5413	1,524.2400	1.5242	(1.106)	0	0	0
2014/12/19	2044	05/02/2015	9.00	Call	Bond Future	2,279.5600	2.2796	2,074.7900	2.0748	(8.983)	0	0	0
2014/12/19	2044	05/02/2015			Bond Future	8.7770	99.9553	8.7966	99.7505	0.224	0.0000	0.0000	6,042
2014/12/19	2044	05/02/2015	9.01	Call	Bond Future	2,379.6700	2.3797	2,174.9000	2.1749	(8.605)	0	0	0
2014/12/19	2044	05/02/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2044	05/02/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2044	05/02/2015	8.99	Call	Bond Future	2,179.2700	2.1793	1,974.5000	1.9745	(9.396)	0	0	0
2014/12/19	2044	05/02/2015	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2044	07/05/2015			Bond Future	8.8339	101.5472	8.8542	101.3388	0.229	0.0000	0.0000	0
2014/12/19	2044	07/05/2015	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2044	07/05/2015	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2044	07/05/2015	9.01	Call	Bond Future	1,785.8000	1.7858	1,577.3800	1.5774	(11.671)	0	0	0
2014/12/19	2044	07/05/2015	8.99	Call	Bond Future	1,585.7200	1.5857	1,377.3000	1.3773	(13.144)	0	0	0
2014/12/19	2044	07/05/2015	9.00	Call	Bond Future	1,685.8400	1.6858	1,477.4200	1.4774	(12.363)	0	0	0
2014/12/19	2044	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2044	06/08/2015			Bond Future	8.8813	98.9252	8.9024	98.7110	0.237	0.0000	0.0000	0
2014/12/19	2044	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2044	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2044	06/08/2015	8.74	Put	Bond Future	1,458.8000	1.4588	1,673.0600	1.6731	14.687	0	0	0
2014/12/19	2044	06/08/2015	8.76	Put	Bond Future	1,250.1800	1.2502	1,464.4400	1.4644	17.138	0	0	0
2014/12/19	2044	06/08/2015	8.75	Put	Bond Future	1,354.4000	1.3544	1,568.6600	1.5687	15.820	0	0	0
2014/12/19	2046	05/02/2015			Bond Future	128.3502	128.3502	128.0473	128.0473	(0.236)	0.0000	0.0000	5,889
2014/12/19	2046	05/02/2015	123.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2046	05/02/2015	124.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2046	05/02/2015	124.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2046	05/02/2015	123.99	Call	Bond Future	4,360.1600	4.3602	4,057.3200	4.0573	(6.946)	0	0	0
2014/12/19	2046	05/02/2015	124.01	Call	Bond Future	4,340.1600	4.3402	4,037.3200	4.0373	(6.978)	0	0	0
2014/12/19	2046	05/02/2015	124.00	Call	Bond Future	4,350.1600	4.3502	4,047.3200	4.0473	(6.962)	0	0	0
2014/12/19	2046	07/05/2015			Bond Future	129.0353	129.0353	128.7272	128.7272	(0.239)	0.0000	0.0000	0
2014/12/19	2046	07/05/2015	126.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2046	07/05/2015	127.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2046	07/05/2015	126.99	Call	Bond Future	2,045.3400	2.0453	1,737.1900	1.7372	(15.066)	0	0	0
2014/12/19	2046	07/05/2015	127.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2046	07/05/2015	127.00	Call	Bond Future	2,035.3400	2.0353	1,727.1900	1.7272	(15.140)	0	0	0
2014/12/19	2046	07/05/2015	127.01	Call	Bond Future	2,025.3400	2.0253	1,717.1900	1.7172	(15.215)	0	0	0
2014/12/19	2050	05/02/2015	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2050	05/02/2015			Bond Future	136.8126	136.8126	136.4567	136.4567	(0.260)	0.0000	0.0000	2,640
2014/12/19	2050	05/02/2015	130.01	Call	Bond Future	6,802.6200	6.8026	6,446.6500	6.4466	(5.233)	0	0	0
2014/12/19	2050	05/02/2015	129.99	Call	Bond Future	6,822.6200	6.8226	6,466.6500	6.4666	(5.217)	0	0	0
2014/12/19	2050	05/02/2015	130.00	Call	Bond Future	6,812.6200	6.8126	6,456.6500	6.4566	(5.225)	0	0	0
2014/12/19	2050	05/02/2015	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2050	05/02/2015	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/19	2050	07/05/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2050	07/05/2015			Bond Future	139.0024	139.0024	138.6399	138.6399	(0.261)	0.0000	0.0000	0
2014/12/19	2050	07/05/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	2050	07/05/2015	135.01	Call	Bond Future	3,992.4000	3.9924	3,629.8600	3.6299	(9.081)	0	0	0
2014/12/19	2050	07/05/2015	134.99	Call	Bond Future	4,012.4000	4.0124	3,649.8600	3.6499	(9.035)	0	0	0
2014/12/19	2050	07/05/2015	135.00	Call	Bond Future	4,002.4000	4.0024	3,639.8600	3.6399	(9.058)	0	0	0
2014/12/19	2050	07/05/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	AL12	05/02/2015			Index Future	534.7260	534.7260	533.8650	533.8650	(0.161)	0.0000	0.0000	0
2014/12/19	AL12	07/05/2015			Index Future	543.2400	543.2400	542.3630	542.3630	(0.161)	0.0000	0.0000	0
2014/12/19	AL37	05/02/2015			Index Future	446.7960	446.7960	446.3280	446.3280	(0.105)	0.0000	0.0000	116
2014/12/19	AL37	07/05/2015			Index Future	453.9100	453.9100	453.4330	453.4330	(0.105)	0.0000	0.0000	0
2014/12/19	AL7T	05/02/2015			Index Future	528.5030	528.5030	527.7400	527.7400	(0.144)	0.0000	0.0000	3
2014/12/19	AL7T	07/05/2015			Index Future	536.9180	536.9180	536.1410	536.1410	(0.145)	0.0000	0.0000	0
2014/12/19	ALBI	05/02/2015			Index Future	482.9570	482.9570	482.3220	482.3220	(0.131)	0.0000	0.0000	654
2014/12/19	ALBI	07/05/2015			Index Future	490.6470	490.6470	490.0000	490.0000	(0.132)	0.0000	0.0000	0
2014/12/19	ALBI	06/08/2015			Index Future	499.0720	499.0720	498.4040	498.4040	(0.134)	0.0000	0.0000	0
2014/12/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2014/12/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2014/12/19	EL28	05/02/2015	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	EL28	05/02/2015			Bond Future	125.1013	125.1013	125.0868	125.0868	(0.012)	0.0000	0.0000	0
2014/12/19	EL28	05/02/2015	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	EL28	05/02/2015	125.99	Put	Bond Future	888.6600	0.8887	903.2200	0.9032	1.638	0	0	0
2014/12/19	EL28	05/02/2015	126.01	Put	Bond Future	908.6600	0.9087	923.2200	0.9232	1.602	0	0	0
2014/12/19	EL28	05/02/2015	126.00	Put	Bond Future	898.6600	0.8987	913.2200	0.9132	1.620	0	0	0
2014/12/19	EL28	05/02/2015	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	EL28	07/05/2015	125.00	Call	Bond Future	594.1000	0.5941	578.5300	0.5785	(2.621)	0	0	0
2014/12/19	EL28	07/05/2015			Bond Future	125.5941	125.5941	125.5785	125.5785	(0.012)	0.0000	0.0000	0
2014/12/19	EL28	07/05/2015	125.01	Call	Bond Future	584.1000	0.5841	568.5300	0.5685	(2.666)	0	0	0
2014/12/19	EL28	07/05/2015	124.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	EL28	07/05/2015	125.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	EL28	07/05/2015	124.99	Call	Bond Future	604.1000	0.6041	588.5300	0.5885	(2.577)	0	0	0
2014/12/19	EL28	07/05/2015	125.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	05/02/2015	10.00	Call	Bond Future	3,706.7400	3.7067	3,599.4700	3.5995	(2.894)	0	0	0
2014/12/19	ES33	05/02/2015			Bond Future	9.4888	85.8338	9.5031	85.7266	0.151	0.0000	0.0000	6,220
2014/12/19	ES33	05/02/2015	10.01	Call	Bond Future	3,776.7000	3.7767	3,669.4300	3.6694	(2.840)	0	0	0
2014/12/19	ES33	05/02/2015	9.99	Call	Bond Future	3,636.6900	3.6367	3,529.4200	3.5294	(2.950)	0	0	0
2014/12/19	ES33	05/02/2015	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	05/02/2015	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	05/02/2015	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	07/05/2015			Bond Future	9.5719	83.4127	9.5867	83.3034	0.155	0.0000	0.0000	0
2014/12/19	ES33	07/05/2015	9.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	07/05/2015	9.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	07/05/2015	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	07/05/2015	9.76	Call	Bond Future	1,373.3100	1.3733	1,264.0300	1.2640	(7.957)	0	0	0
2014/12/19	ES33	07/05/2015	9.74	Call	Bond Future	1,228.9200	1.2289	1,119.6400	1.1196	(8.892)	0	0	0
2014/12/19	ES33	07/05/2015	9.75	Call	Bond Future	1,301.1600	1.3012	1,191.8800	1.1919	(8.399)	0	0	0
2014/12/19	ES33	06/08/2015			Bond Future	9.6434	84.8613	9.6589	84.7483	0.161	0.0000	0.0000	0
2014/12/19	ES33	06/08/2015	9.59	Put	Bond Future	391.2800	0.3913	504.1900	0.5042	28.857	0	0	0
2014/12/19	ES33	06/08/2015	9.61	Put	Bond Future	244.4800	0.2445	357.3900	0.3574	46.184	0	0	0
2014/12/19	ES33	06/08/2015	9.60	Put	Bond Future	317.8300	0.3178	430.7400	0.4307	35.525	0	0	0
2014/12/19	ES33	06/08/2015	9.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	06/08/2015	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	ES33	06/08/2015	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	05/02/2015	459.99	Call	GOVI	210,130.0000	21.0130	203,990.0000	20.3990	(2.922)	0	0	0
2014/12/19	GOVI	05/02/2015	460.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	05/02/2015			GOVI	481.0030	481.0030	480.3890	480.3890	(0.128)	0.0000	0.0000	436

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/19	GOVI	05/02/2015	459.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	05/02/2015	460.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	05/02/2015	460.00	Call	GOVI	210,030.0000	21.0030	203,890.0000	20.3890	(2.923)	0	0	0
2014/12/19	GOVI	05/02/2015	460.01	Call	GOVI	209,930.0000	20.9930	203,790.0000	20.3790	(2.925)	0	0	0
2014/12/19	GOVI	07/05/2015	449.99	Call	GOVI	386,720.0000	38.6720	380,460.0000	38.0460	(1.619)	0	0	0
2014/12/19	GOVI	07/05/2015			GOVI	488.6620	488.6620	488.0360	488.0360	(0.128)	0.0000	0.0000	130
2014/12/19	GOVI	07/05/2015	450.00	Call	GOVI	386,620.0000	38.6620	380,360.0000	38.0360	(1.619)	0	0	0
2014/12/19	GOVI	07/05/2015	450.01	Call	GOVI	386,520.0000	38.6520	380,260.0000	38.0260	(1.620)	0	0	0
2014/12/19	GOVI	07/05/2015	449.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	07/05/2015	450.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	07/05/2015	450.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	06/08/2015			GOVI	497.0530	497.0530	496.4060	496.4060	(0.130)	0.0000	0.0000	0
2014/12/19	GOVI	06/08/2015	499.99	Put	GOVI	29,370.0000	2.9370	35,840.0000	3.5840	22.029	0	0	0
2014/12/19	GOVI	06/08/2015	500.01	Put	GOVI	29,570.0000	2.9570	36,040.0000	3.6040	21.880	0	0	0
2014/12/19	GOVI	06/08/2015	499.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	06/08/2015	500.00	Put	GOVI	29,470.0000	2.9470	35,940.0000	3.5940	21.955	0	0	0
2014/12/19	GOVI	06/08/2015	500.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GOVI	06/08/2015	500.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2014/12/19	IGOV	05/02/2015			Index Future	225.0670	225.0670	225.1120	225.1120	0.020	0.0000	0.0000	1,093
2014/12/19	IGOV	07/05/2015			Index Future	228.6690	228.6690	228.7140	228.7140	0.020	0.0000	0.0000	81
2014/12/19	IGOV	06/08/2015			Index Future	232.6130	232.6130	232.6550	232.6550	0.018	0.0000	0.0000	0
2014/12/19	ILBI	05/02/2015			Index Future	610.6550	610.6550	610.5520	610.5520	(0.017)	0.0000	0.0000	157
2014/12/19	ILBI	07/05/2015			Index Future	620.6090	620.6090	620.5020	620.5020	(0.017)	0.0000	0.0000	0
2014/12/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2014/12/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2014/12/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2014/12/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2014/12/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2014/12/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2014/12/19	JBAF	21/01/2015			Jibar Tradeable Future	6.1700	93.8300	6.1700	93.8300	0.000	0.0000	0.0000	0
2014/12/19	JBAF	18/02/2015			Jibar Tradeable Future	6.2600	93.7400	6.2600	93.7400	0.000	0.0000	0.0000	0
2014/12/19	JBAF	18/03/2015			Jibar Tradeable Future	6.3300	93.6700	6.3300	93.6700	0.000	0.0000	0.0000	2,850
2014/12/19	JBAF	15/04/2015			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2014/12/19	JBAF	20/05/2015			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	0
2014/12/19	JBAF	17/06/2015			Jibar Tradeable Future	6.6600	93.3400	6.6600	93.3400	0.000	0.0000	0.0000	5,000
2014/12/19	JBAF	16/09/2015			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0



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2014/12/19	JBAF	15/12/2015			Jibar Tradeable Future	7.0400	92.9600	7.0400	92.9600	0.000	0.0000	0.0000	0
2014/12/19	JBAF	16/03/2016			Jibar Tradeable Future	7.1700	92.8300	7.1700	92.8300	0.000	0.0000	0.0000	0
2014/12/19	JBAF	15/06/2016			Jibar Tradeable Future	7.3000	92.7000	7.3000	92.7000	0.000	0.0000	0.0000	0
2014/12/19	JBAF	21/09/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2014/12/19	R023	05/02/2015			Bond Future	7.8325	102.9970	7.8574	102.8511	0.318	0.0000	0.0000	11,167
2014/12/19	R023	05/02/2015	8.74	Put	Bond Future	9.2300	0.0092	10.2400	0.0102	10.943	0	0	0
2014/12/19	R023	05/02/2015	8.75	Call	Bond Future	5,216.1900	5.2162	5,071.2500	5.0713	(2.779)	0	0	0
2014/12/19	R023	05/02/2015	8.76	Call	Bond Future	5,270.4100	5.2704	5,125.4100	5.1254	(2.751)	0	0	0
2014/12/19	R023	05/02/2015	8.74	Call	Bond Future	5,161.9100	5.1619	5,017.0400	5.0170	(2.807)	0	0	0
2014/12/19	R023	05/02/2015	8.76	Put	Bond Future	8.0300	0.0080	8.9100	0.0089	10.959	0	0	0
2014/12/19	R023	05/02/2015	8.75	Put	Bond Future	8.6400	0.0086	9.5800	0.0096	10.880	0	0	0
2014/12/19	R023	07/05/2015	8.15	Put	Bond Future	886.6300	0.8866	933.4200	0.9334	5.277	0	0	0
2014/12/19	R023	07/05/2015	8.14	Call	Bond Future	2,319.9200	2.3199	2,218.8800	2.2189	(4.355)	0	0	0
2014/12/19	R023	07/05/2015			Bond Future	7.8904	100.7128	7.9164	100.5642	0.330	0.0000	0.0000	0
2014/12/19	R023	07/05/2015	8.15	Call	Bond Future	2,356.8400	2.3568	2,255.0100	2.2550	(4.321)	0	0	0
2014/12/19	R023	07/05/2015	8.16	Call	Bond Future	2,394.0400	2.3940	2,291.4300	2.2914	(4.286)	0	0	0
2014/12/19	R023	07/05/2015	8.14	Put	Bond Future	905.8300	0.9058	953.4100	0.9534	5.253	0	0	0
2014/12/19	R023	07/05/2015	8.16	Put	Bond Future	867.7400	0.8677	913.7500	0.9138	5.302	0	0	0
2014/12/19	R023	06/08/2015	9.07	Put	Bond Future	292.8800	0.2929	308.2200	0.3082	5.238	0	0	911
2014/12/19	R023	06/08/2015	8.24	Call	Bond Future	2,967.1900	2.9672	2,865.4000	2.8654	(3.431)	0	0	0
2014/12/19	R023	06/08/2015			Bond Future	7.9297	102.4613	7.9573	102.3080	0.348	0.0000	0.0000	0
2014/12/19	R023	06/08/2015	9.07	Call	Bond Future	6,392.5700	6.3926	6,254.5900	6.2546	(2.158)	0	0	0
2014/12/19	R023	06/08/2015	8.26	Put	Bond Future	1,220.3600	1.2204	1,270.6800	1.2707	4.123	0	0	0
2014/12/19	R023	06/08/2015	8.25	Put	Bond Future	1,239.5700	1.2396	1,290.4900	1.2905	4.108	0	0	0
2014/12/19	R023	06/08/2015	8.24	Put	Bond Future	1,258.7000	1.2587	1,310.2300	1.3102	4.094	0	0	0
2014/12/19	R023	06/08/2015	8.25	Call	Bond Future	3,002.5100	3.0025	2,900.1100	2.9001	(3.410)	0	0	0
2014/12/19	R023	06/08/2015	8.26	Call	Bond Future	3,037.7000	3.0377	2,934.7000	2.9347	(3.391)	0	0	0
2014/12/19	R157	05/02/2015	8.74	Call	Bond Future	1,073.8400	1.0738	1,073.7800	1.0738	(0.006)	0	0	0
2014/12/19	R157	05/02/2015	8.75	Put	Bond Future	0.6500	0.0007	0.5900	0.0006	(9.231)	0	0	0
2014/12/19	R157	05/02/2015			Bond Future	6.9095	109.2566	6.9095	109.2566	0.000	0.0000	0.0000	0
2014/12/19	R157	05/02/2015	8.74	Put	Bond Future	0.6800	0.0007	0.6200	0.0006	(8.824)	0	0	0
2014/12/19	R157	05/02/2015	8.76	Put	Bond Future	0.6200	0.0006	0.5700	0.0006	(8.065)	0	0	0
2014/12/19	R157	05/02/2015	8.75	Call	Bond Future	1,079.6200	1.0796	1,079.5600	1.0796	(0.006)	0	0	0
2014/12/19	R157	05/02/2015	8.76	Call	Bond Future	1,085.3900	1.0854	1,085.3400	1.0853	(0.005)	0	0	0
2014/12/19	R186	05/02/2015	9.00	Call	Bond Future	8,158.5500	8.1586	7,947.7400	7.9477	(2.584)	0	0	0
2014/12/19	R186	05/02/2015			Bond Future	7.9975	120.3959	8.0223	120.1841	0.311	0.0000	0.0000	45,267
2014/12/19	R186	05/02/2015	8.75	Call	Bond Future	6,237.4400	6.2374	6,030.3100	6.0303	(3.321)	0	0	0
2014/12/19	R186	05/02/2015	8.76	Call	Bond Future	6,314.0600	6.3141	6,106.6700	6.1067	(3.285)	0	0	0
2014/12/19	R186	05/02/2015	8.74	Call	Bond Future	6,160.8800	6.1609	5,954.0200	5.9540	(3.358)	0	0	0
2014/12/19	R186	05/02/2015	8.00	Put	Bond Future	1,323.0800	1.3231	1,416.3000	1.4163	7.046	0	0	6,500
2014/12/19	R186	05/02/2015	8.05	Put	Bond Future	1,124.0100	1.1240	1,206.5000	1.2065	7.339	0	0	6,500
2014/12/19	R186	05/02/2015	8.45	Put	Bond Future	225.0200	0.2250	245.9000	0.2459	9.279	0	0	0
2014/12/19	R186	05/02/2015	8.76	Put	Bond Future	44.3300	0.0443	48.7600	0.0488	9.993	0	0	0
2014/12/19	R186	05/02/2015	8.50	Put	Bond Future	177.0300	0.1770	193.7600	0.1938	9.450	0	0	0
2014/12/19	R186	05/02/2015	8.75	Put	Bond Future	46.9500	0.0470	51.6400	0.0516	9.989	0	0	0

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2014/12/19	R186	05/02/2015	8.45	Call	Bond Future	4,002.2000	4.0022	3,811.2600	3.8113	(4.771)	0	0	0
2014/12/19	R186	05/02/2015	9.00	Put	Bond Future	10.2300	0.0102	11.2400	0.0112	9.873	0	0	9,600
2014/12/19	R186	05/02/2015	8.50	Call	Bond Future	4,361.3600	4.3614	4,166.2700	4.1663	(4.473)	0	0	0
2014/12/19	R186	05/02/2015	8.00	Call	Bond Future	1,344.5900	1.3446	1,225.9900	1.2260	(8.821)	0	0	0
2014/12/19	R186	05/02/2015	8.05	Call	Bond Future	1,571.0700	1.5711	1,441.7400	1.4417	(8.232)	0	0	0
2014/12/19	R186	05/02/2015	8.74	Put	Bond Future	49.7000	0.0497	54.6600	0.0547	9.980	0	0	0
2014/12/19	R186	07/05/2015			Bond Future	8.0531	122.3129	8.0789	122.0972	0.321	0.0000	0.0000	151
2014/12/19	R186	07/05/2015	8.25	Call	Bond Future	3,232.0300	3.2320	3,091.8700	3.0919	(4.337)	0	0	0
2014/12/19	R186	07/05/2015	8.24	Put	Bond Future	1,632.7100	1.6327	1,709.4200	1.7094	4.698	0	0	0
2014/12/19	R186	07/05/2015	8.26	Put	Bond Future	1,570.1000	1.5701	1,644.5500	1.6446	4.742	0	0	0
2014/12/19	R186	07/05/2015	8.25	Put	Bond Future	1,601.1700	1.6012	1,676.7500	1.6768	4.720	0	0	0
2014/12/19	R186	07/05/2015	8.26	Call	Bond Future	3,282.9700	3.2830	3,141.6800	3.1417	(4.304)	0	0	0
2014/12/19	R186	07/05/2015	8.24	Call	Bond Future	3,181.4800	3.1815	3,042.4500	3.0425	(4.370)	0	0	0
2014/12/19	R186	06/08/2015	8.00	Put	Bond Future	3,439.1300	3.4391	3,550.9300	3.5509	3.251	0	0	0
2014/12/19	R186	06/08/2015	8.90	Put	Bond Future	904.4700	0.9045	944.1400	0.9441	4.386	0	0	2,500
2014/12/19	R186	06/08/2015			Bond Future	8.0928	119.1353	8.1199	118.9134	0.335	0.0000	0.0000	0
2014/12/19	R186	06/08/2015	8.00	Call	Bond Future	2,674.6000	2.6746	2,564.4200	2.5644	(4.119)	0	0	0
2014/12/19	R186	06/08/2015	8.01	Call	Bond Future	2,713.6900	2.7137	2,602.5300	2.6025	(4.096)	0	0	0
2014/12/19	R186	06/08/2015	7.99	Call	Bond Future	2,636.2200	2.6362	2,527.0100	2.5270	(4.143)	0	0	0
2014/12/19	R186	06/08/2015	8.90	Call	Bond Future	7,280.3100	7.2803	7,098.0000	7.0980	(2.504)	0	0	0
2014/12/19	R186	06/08/2015	7.99	Put	Bond Future	3,483.5600	3.4836	3,596.3300	3.5963	3.237	0	0	0
2014/12/19	R186	06/08/2015	8.01	Put	Bond Future	3,395.4800	3.3955	3,506.3000	3.5063	3.264	0	0	0
2014/12/19	R186	05/11/2015	8.24	Call	Bond Future	4,100.5000	4.1005	3,966.7100	3.9667	(3.263)	0	0	0
2014/12/19	R186	05/11/2015	8.25	Put	Bond Future	3,047.7600	3.0478	3,144.3500	3.1444	3.169	0	0	0
2014/12/19	R186	05/11/2015			Bond Future	8.1130	121.3187	8.1417	121.0875	0.354	0.0000	0.0000	0
2014/12/19	R186	05/11/2015	9.00	Put	Bond Future	1,187.0000	1.1870	1,233.0300	1.2330	3.878	0	0	2,600
2014/12/19	R186	05/11/2015	8.24	Put	Bond Future	3,082.7600	3.0828	3,180.1700	3.1802	3.160	0	0	0
2014/12/19	R186	05/11/2015	8.26	Put	Bond Future	3,012.6100	3.0126	3,108.4000	3.1084	3.180	0	0	0
2014/12/19	R186	05/11/2015	9.00	Call	Bond Future	8,051.6500	8.0516	7,866.4800	7.8665	(2.300)	0	0	0
2014/12/19	R186	05/11/2015	8.25	Call	Bond Future	4,145.1500	4.1451	4,010.5400	4.0105	(3.247)	0	0	0
2014/12/19	R186	05/11/2015	8.26	Call	Bond Future	4,189.5800	4.1896	4,054.1700	4.0542	(3.232)	0	0	0
2014/12/19	R197	05/02/2015	288.99	Put	Bond Future	3,195.8300	3.1958	2,387.6100	2.3876	(25.290)	0	0	0
2014/12/19	R197	05/02/2015			Bond Future	285.7942	285.7942	286.6024	286.6024	0.283	0.0000	0.0000	898
2014/12/19	R197	05/02/2015	289.01	Put	Bond Future	3,215.8300	3.2158	2,407.6100	2.4076	(25.133)	0	0	0
2014/12/19	R197	05/02/2015	288.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R197	05/02/2015	289.00	Put	Bond Future	3,205.8300	3.2058	2,397.6100	2.3976	(25.211)	0	0	0
2014/12/19	R197	05/02/2015	289.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R197	05/02/2015	289.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R197	07/05/2015	294.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R197	07/05/2015			Bond Future	290.3680	290.3680	291.1878	291.1878	0.282	0.0000	0.0000	0
2014/12/19	R197	07/05/2015	294.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R197	07/05/2015	293.99	Put	Bond Future	3,621.9600	3.6220	2,802.2000	2.8022	(22.633)	0	0	0
2014/12/19	R197	07/05/2015	294.01	Put	Bond Future	3,641.9600	3.6420	2,822.2000	2.8222	(22.509)	0	0	0
2014/12/19	R197	07/05/2015	294.00	Put	Bond Future	3,631.9600	3.6320	2,812.2000	2.8122	(22.571)	0	0	0
2014/12/19	R197	07/05/2015	293.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R202	05/02/2015	233.01	Call	Bond Future	4,358.1400	4.3581	4,328.2600	4.3283	(0.686)	0	0	0

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2014/12/19	R202	05/02/2015			Bond Future	237.3681	237.3681	237.3383	237.3383	(0.013)	0.0000	0.0000	50,884
2014/12/19	R202	05/02/2015	232.99	Call	Bond Future	4,378.1400	4.3781	4,348.2600	4.3483	(0.682)	0	0	0
2014/12/19	R202	05/02/2015	233.00	Call	Bond Future	4,368.1400	4.3681	4,338.2600	4.3383	(0.684)	0	0	0
2014/12/19	R202	05/02/2015	232.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R202	05/02/2015	233.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R202	05/02/2015	233.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R202	07/05/2015			Bond Future	241.1672	241.1672	241.1353	241.1353	(0.013)	0.0000	0.0000	0
2014/12/19	R202	07/05/2015	238.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R202	07/05/2015	238.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R202	07/05/2015	238.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R202	07/05/2015	238.51	Call	Bond Future	2,657.2000	2.6572	2,625.3200	2.6253	(1.200)	0	0	0
2014/12/19	R202	07/05/2015	238.49	Call	Bond Future	2,677.2000	2.6772	2,645.3200	2.6453	(1.191)	0	0	0
2014/12/19	R202	07/05/2015	238.50	Call	Bond Future	2,667.2000	2.6672	2,635.3200	2.6353	(1.195)	0	0	0
2014/12/19	R203	05/02/2015	7.69	Call	Bond Future	1,785.8000	1.7858	1,725.0000	1.7250	(3.405)	0	0	55
2014/12/19	R203	05/02/2015			Bond Future	6.9328	106.4380	6.9585	106.3768	0.371	0.0000	0.0000	14,661
2014/12/19	R203	05/02/2015	8.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R203	05/02/2015	8.35	Call	Bond Future	3,306.4800	3.3065	3,245.2800	3.2453	(1.851)	0	0	0
2014/12/19	R203	05/02/2015	8.36	Call	Bond Future	3,329.3300	3.3293	3,268.1300	3.2681	(1.838)	0	0	0
2014/12/19	R203	05/02/2015	8.34	Call	Bond Future	3,283.6200	3.2836	3,222.4200	3.2224	(1.864)	0	0	0
2014/12/19	R203	05/02/2015	7.69	Put	Bond Future	2.3500	0.0024	2.7500	0.0028	17.021	0	0	0
2014/12/19	R203	05/02/2015	8.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R203	05/02/2015	8.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R203	07/05/2015			Bond Future	6.9892	103.9663	7.0182	103.9036	0.414	0.0000	0.0000	0
2014/12/19	R203	07/05/2015	7.24	Put	Bond Future	260.5600	0.2606	279.9300	0.2799	7.434	0	0	0
2014/12/19	R203	07/05/2015	7.26	Put	Bond Future	247.5700	0.2476	266.1800	0.2662	7.517	0	0	0
2014/12/19	R203	07/05/2015	7.25	Put	Bond Future	253.9900	0.2540	272.9900	0.2730	7.481	0	0	0
2014/12/19	R203	07/05/2015	7.25	Call	Bond Future	816.5600	0.8166	772.9300	0.7729	(5.343)	0	0	0
2014/12/19	R203	07/05/2015	7.26	Call	Bond Future	831.6300	0.8316	787.6100	0.7876	(5.293)	0	0	0
2014/12/19	R203	07/05/2015	7.24	Call	Bond Future	801.6300	0.8016	758.3700	0.7584	(5.397)	0	0	0
2014/12/19	R203	06/08/2015	6.74	Call	Bond Future	375.2300	0.3752	349.9800	0.3500	(6.729)	0	0	0
2014/12/19	R203	06/08/2015	6.75	Put	Bond Future	845.7100	0.8457	886.0200	0.8860	4.766	0	0	0
2014/12/19	R203	06/08/2015			Bond Future	6.9871	105.7715	7.0209	105.7056	0.485	0.0000	0.0000	0
2014/12/19	R203	06/08/2015	6.75	Call	Bond Future	382.8200	0.3828	357.2300	0.3572	(6.685)	0	0	0
2014/12/19	R203	06/08/2015	6.76	Call	Bond Future	390.5000	0.3905	364.5700	0.3646	(6.640)	0	0	0
2014/12/19	R203	06/08/2015	6.74	Put	Bond Future	857.7100	0.8577	898.3600	0.8984	4.739	0	0	0
2014/12/19	R203	06/08/2015	6.76	Put	Bond Future	833.8100	0.8338	873.7800	0.8738	4.794	0	0	0
2014/12/19	R204	05/02/2015			Bond Future	7.2143	103.7131	7.2448	103.6104	0.423	0.0000	0.0000	10,782
2014/12/19	R204	05/02/2015	8.25	Call	Bond Future	3,421.4100	3.4214	3,318.7900	3.3188	(2.999)	0	0	0
2014/12/19	R204	05/02/2015	8.26	Call	Bond Future	3,453.7000	3.4537	3,351.0600	3.3511	(2.972)	0	0	0
2014/12/19	R204	05/02/2015	8.24	Call	Bond Future	3,389.1200	3.3891	3,286.5100	3.2865	(3.028)	0	0	0
2014/12/19	R204	05/02/2015	8.26	Put	Bond Future	0.5700	0.0006	0.6800	0.0007	19.298	0	0	0
2014/12/19	R204	05/02/2015	8.25	Put	Bond Future	0.6200	0.0006	0.7500	0.0008	20.968	0	0	0
2014/12/19	R204	05/02/2015	8.24	Put	Bond Future	0.6800	0.0007	0.8200	0.0008	20.588	0	0	0
2014/12/19	R204	07/05/2015	7.51	Put	Bond Future	445.2800	0.4453	480.0900	0.4801	7.818	0	0	0
2014/12/19	R204	07/05/2015			Bond Future	7.2782	105.3645	7.3112	105.2597	0.455	0.0000	0.0000	0
2014/12/19	R204	07/05/2015	7.50	Put	Bond Future	455.9900	0.4560	491.4200	0.4914	7.770	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/19	R204	07/05/2015	7.49	Call	Bond Future	1,135.7400	1.1357	1,067.0100	1.0670	(6.052)	0	0	0
2014/12/19	R204	07/05/2015	7.50	Call	Bond Future	1,156.2800	1.1563	1,086.9200	1.0869	(5.999)	0	0	0
2014/12/19	R204	07/05/2015	7.51	Call	Bond Future	1,176.9900	1.1770	1,107.0100	1.1070	(5.946)	0	0	0
2014/12/19	R204	07/05/2015	7.49	Put	Bond Future	466.8900	0.4669	502.9500	0.5030	7.723	0	0	0
2014/12/19	R204	06/08/2015	7.74	Call	Bond Future	1,764.1600	1.7642	1,686.9700	1.6870	(4.375)	0	0	0
2014/12/19	R204	06/08/2015	7.75	Put	Bond Future	478.4000	0.4784	509.5600	0.5096	6.513	0	0	0
2014/12/19	R204	06/08/2015			Bond Future	7.3065	103.1547	7.3431	103.0459	0.502	0.0000	0.0000	0
2014/12/19	R204	06/08/2015	8.41	Call	Bond Future	3,342.6200	3.3426	3,244.4100	3.2444	(2.938)	0	0	0
2014/12/19	R204	06/08/2015	7.74	Put	Bond Future	486.8100	0.4868	518.4000	0.5184	6.489	0	0	0
2014/12/19	R204	06/08/2015	7.76	Put	Bond Future	470.1100	0.4701	500.8500	0.5009	6.539	0	0	0
2014/12/19	R204	06/08/2015	8.41	Put	Bond Future	129.7300	0.1297	140.3000	0.1403	8.148	0	0	699
2014/12/19	R204	06/08/2015	7.75	Call	Bond Future	1,784.9800	1.7850	1,707.3600	1.7074	(4.349)	0	0	0
2014/12/19	R204	06/08/2015	7.76	Call	Bond Future	1,805.9100	1.8059	1,727.8700	1.7279	(4.321)	0	0	0
2014/12/19	R207	05/02/2015	8.49	Put	Bond Future	1.5900	0.0016	1.7900	0.0018	12.579	0	0	0
2014/12/19	R207	05/02/2015			Bond Future	7.4698	99.6200	7.4949	99.5187	0.336	0.0000	0.0000	32,274
2014/12/19	R207	05/02/2015	8.51	Put	Bond Future	1.3500	0.0014	1.5200	0.0015	12.593	0	0	0
2014/12/19	R207	05/02/2015	8.50	Call	Bond Future	4,058.6700	4.0587	3,957.5300	3.9575	(2.492)	0	0	0
2014/12/19	R207	05/02/2015	8.51	Call	Bond Future	4,096.9300	4.0969	3,995.7700	3.9958	(2.469)	0	0	0
2014/12/19	R207	05/02/2015	8.49	Call	Bond Future	4,020.3900	4.0204	3,919.2600	3.9193	(2.515)	0	0	0
2014/12/19	R207	05/02/2015	8.50	Put	Bond Future	1.4700	0.0015	1.6600	0.0017	12.925	0	0	0
2014/12/19	R207	07/05/2015			Bond Future	7.5390	101.2065	7.5658	101.1031	0.356	0.0000	0.0000	0
2014/12/19	R207	07/05/2015	8.25	Call	Bond Future	2,870.6300	2.8706	2,779.7300	2.7797	(3.167)	0	0	0
2014/12/19	R207	07/05/2015	7.73	Call	Bond Future	1,375.8100	1.3758	1,308.8500	1.3088	(4.867)	0	0	66
2014/12/19	R207	07/05/2015	8.24	Put	Bond Future	179.4000	0.1794	192.1700	0.1922	7.118	0	0	0
2014/12/19	R207	07/05/2015	8.26	Put	Bond Future	169.6900	0.1697	181.8500	0.1818	7.166	0	0	0
2014/12/19	R207	07/05/2015	7.73	Put	Bond Future	642.5400	0.6425	678.9400	0.6789	5.665	0	0	0
2014/12/19	R207	07/05/2015	8.25	Put	Bond Future	174.4900	0.1745	186.9500	0.1870	7.141	0	0	0
2014/12/19	R207	07/05/2015	8.26	Call	Bond Future	2,903.1100	2.9031	2,811.9100	2.8119	(3.141)	0	0	0
2014/12/19	R207	07/05/2015	8.24	Call	Bond Future	2,838.2500	2.8382	2,747.6600	2.7477	(3.192)	0	0	0
2014/12/19	R207	06/08/2015	7.76	Call	Bond Future	1,621.7800	1.6218	1,556.7100	1.5567	(4.012)	0	0	0
2014/12/19	R207	06/08/2015			Bond Future	7.5808	99.3192	7.6100	99.2119	0.385	0.0000	0.0000	0
2014/12/19	R207	06/08/2015	7.74	Call	Bond Future	1,578.6000	1.5786	1,514.4800	1.5145	(4.062)	0	0	0
2014/12/19	R207	06/08/2015	7.75	Call	Bond Future	1,599.9700	1.6000	1,535.3700	1.5354	(4.038)	0	0	0
2014/12/19	R207	06/08/2015	7.46	Call	Bond Future	1,041.1400	1.0411	990.9500	0.9909	(4.821)	0	0	70
2014/12/19	R207	06/08/2015	7.74	Put	Bond Future	995.7600	0.9958	1,038.9000	1.0389	4.332	0	0	0
2014/12/19	R207	06/08/2015	7.76	Put	Bond Future	966.0300	0.9660	1,008.2200	1.0082	4.367	0	0	0
2014/12/19	R207	06/08/2015	7.46	Put	Bond Future	1,485.9500	1.4859	1,543.0200	1.5430	3.841	0	0	0
2014/12/19	R207	06/08/2015	7.75	Put	Bond Future	980.6600	0.9807	1,023.3200	1.0233	4.350	0	0	0
2014/12/19	R207	05/11/2015	7.76	Call	Bond Future	1,817.4200	1.8174	1,750.6900	1.7507	(3.672)	0	0	0
2014/12/19	R207	05/11/2015			Bond Future	7.5818	101.1395	7.6142	101.0260	0.428	0.0000	0.0000	0
2014/12/19	R207	05/11/2015	7.74	Call	Bond Future	1,776.9300	1.7769	1,711.0300	1.7110	(3.709)	0	0	0
2014/12/19	R207	05/11/2015	7.75	Call	Bond Future	1,796.9300	1.7969	1,730.6100	1.7306	(3.691)	0	0	0
2014/12/19	R207	05/11/2015	7.43	Call	Bond Future	1,212.7500	1.2128	1,160.1800	1.1602	(4.335)	0	0	53
2014/12/19	R207	05/11/2015	7.74	Put	Bond Future	1,224.6400	1.2246	1,272.2800	1.2723	3.890	0	0	0
2014/12/19	R207	05/11/2015	7.43	Put	Bond Future	1,746.0400	1.7460	1,807.0100	1.8070	3.492	0	0	0
2014/12/19	R207	05/11/2015	7.76	Put	Bond Future	1,195.5900	1.1956	1,242.4000	1.2424	3.915	0	0	0
2014/12/19	R207	05/11/2015	7.75	Put	Bond Future	1,209.8600	1.2099	1,257.0800	1.2571	3.903	0	0	0

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2014/12/19	R208	05/02/2015	8.51	Call	Bond Future	4,168.0600	4.1681	4,051.1700	4.0512	(2.804)	0	0	0
2014/12/19	R208	05/02/2015			Bond Future	7.6023	98.3366	7.6272	98.2190	0.329	0.0000	0.0000	51,071
2014/12/19	R208	05/02/2015	8.49	Call	Bond Future	4,079.7000	4.0797	3,962.9200	3.9629	(2.862)	0	0	0
2014/12/19	R208	05/02/2015	8.51	Put	Bond Future	6.0300	0.0060	6.7200	0.0067	11.443	0	0	0
2014/12/19	R208	05/02/2015	8.50	Put	Bond Future	6.5000	0.0065	7.2500	0.0073	11.538	0	0	0
2014/12/19	R208	05/02/2015	8.49	Put	Bond Future	6.9600	0.0070	7.7600	0.0078	11.494	0	0	0
2014/12/19	R208	05/02/2015	8.50	Call	Bond Future	4,123.9000	4.1239	4,007.0700	4.0071	(2.833)	0	0	0
2014/12/19	R208	07/05/2015	8.01	Call	Bond Future	2,112.0700	2.1121	2,024.3400	2.0243	(4.154)	0	0	0
2014/12/19	R208	07/05/2015			Bond Future	7.6630	96.5027	7.6894	96.3829	0.344	0.0000	0.0000	0
2014/12/19	R208	07/05/2015	7.99	Call	Bond Future	2,049.0900	2.0491	1,962.5700	1.9626	(4.222)	0	0	0
2014/12/19	R208	07/05/2015	8.00	Call	Bond Future	2,080.4700	2.0805	1,993.3500	1.9934	(4.188)	0	0	0
2014/12/19	R208	07/05/2015	7.99	Put	Bond Future	576.5000	0.5765	609.8100	0.6098	5.778	0	0	0
2014/12/19	R208	07/05/2015	8.01	Put	Bond Future	550.3100	0.5503	582.4100	0.5824	5.833	0	0	0
2014/12/19	R208	07/05/2015	8.00	Put	Bond Future	563.2800	0.5633	595.9900	0.5960	5.807	0	0	0
2014/12/19	R208	06/08/2015			Bond Future	7.7008	98.1784	7.7290	98.0545	0.367	0.0000	0.0000	0
2014/12/19	R208	06/08/2015	8.00	Call	Bond Future	2,269.9200	2.2699	2,188.1700	2.1882	(3.601)	0	0	0
2014/12/19	R208	06/08/2015	8.01	Call	Bond Future	2,297.8400	2.2978	2,215.5800	2.2156	(3.580)	0	0	0
2014/12/19	R208	06/08/2015	8.85	Call	Bond Future	5,088.6000	5.0886	4,976.3000	4.9763	(2.207)	0	0	0
2014/12/19	R208	06/08/2015	7.99	Call	Bond Future	2,242.1600	2.2422	2,160.9100	2.1609	(3.624)	0	0	0
2014/12/19	R208	06/08/2015	8.01	Put	Bond Future	953.2500	0.9533	994.9500	0.9950	4.375	0	0	0
2014/12/19	R208	06/08/2015	8.00	Put	Bond Future	968.4400	0.9684	1,010.6500	1.0106	4.359	0	0	0
2014/12/19	R208	06/08/2015	7.99	Put	Bond Future	983.8300	0.9838	1,026.5400	1.0265	4.341	0	0	0
2014/12/19	R208	06/08/2015	8.85	Put	Bond Future	206.0000	0.2060	217.6600	0.2177	5.660	0	0	198
2014/12/19	R208	05/11/2015			Bond Future	7.7107	96.5741	7.7415	96.4437	0.400	0.0000	0.0000	0
2014/12/19	R208	05/11/2015	8.48	Call	Bond Future	3,850.7700	3.8508	3,749.4200	3.7494	(2.632)	0	0	0
2014/12/19	R208	05/11/2015	7.74	Put	Bond Future	1,716.6700	1.7167	1,777.2300	1.7772	3.528	0	0	0
2014/12/19	R208	05/11/2015	7.75	Call	Bond Future	1,863.1100	1.8631	1,792.7600	1.7928	(3.776)	0	0	0
2014/12/19	R208	05/11/2015	7.76	Call	Bond Future	1,885.6200	1.8856	1,814.7800	1.8148	(3.757)	0	0	0
2014/12/19	R208	05/11/2015	8.48	Put	Bond Future	660.7900	0.6608	689.8500	0.6898	4.398	0	0	2,200
2014/12/19	R208	05/11/2015	7.74	Call	Bond Future	1,840.7500	1.8407	1,770.9000	1.7709	(3.795)	0	0	0
2014/12/19	R208	05/11/2015	7.76	Put	Bond Future	1,677.0800	1.6771	1,736.6500	1.7366	3.552	0	0	0
2014/12/19	R208	05/11/2015	7.75	Put	Bond Future	1,696.7900	1.6968	1,756.8500	1.7569	3.540	0	0	0
2014/12/19	R209	05/02/2015	9.00	Put	Bond Future	260.3000	0.2603	270.1600	0.2702	3.788	0	0	0
2014/12/19	R209	05/02/2015			Bond Future	8.5754	79.7510	8.5901	79.6343	0.171	0.0000	0.0000	29,898
2014/12/19	R209	05/02/2015	9.25	Call	Bond Future	5,197.0800	5.1971	5,082.9900	5.0830	(2.195)	0	0	0
2014/12/19	R209	05/02/2015	9.26	Call	Bond Future	5,265.0100	5.2650	5,150.7600	5.1508	(2.170)	0	0	0
2014/12/19	R209	05/02/2015	9.24	Call	Bond Future	5,129.2200	5.1292	5,015.2900	5.0153	(2.221)	0	0	0
2014/12/19	R209	05/02/2015	9.25	Put	Bond Future	80.7000	0.0807	83.3900	0.0834	3.333	0	0	0
2014/12/19	R209	05/02/2015	9.00	Call	Bond Future	3,542.8000	3.5428	3,435.8800	3.4359	(3.018)	0	0	0
2014/12/19	R209	05/02/2015	9.24	Put	Bond Future	84.8400	0.0848	87.6900	0.0877	3.359	0	0	0
2014/12/19	R209	05/02/2015	9.26	Put	Bond Future	76.7400	0.0767	79.2700	0.0793	3.297	0	0	0
2014/12/19	R209	07/05/2015			Bond Future	8.6271	77.8731	8.6422	77.7542	0.175	0.0000	0.0000	0
2014/12/19	R209	07/05/2015	8.99	Put	Bond Future	1,183.9800	1.1840	1,212.8900	1.2129	2.442	0	0	0
2014/12/19	R209	07/05/2015	9.01	Put	Bond Future	1,137.8900	1.1379	1,165.8200	1.1658	2.455	0	0	0
2014/12/19	R209	07/05/2015	8.99	Call	Bond Future	3,973.3200	3.9733	3,883.3200	3.8833	(2.265)	0	0	0
2014/12/19	R209	07/05/2015	9.00	Put	Bond Future	1,160.7500	1.1608	1,189.1700	1.1892	2.448	0	0	0

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2014/12/19	R209	07/05/2015	9.00	Call	Bond Future	4,024.7600	4.0248	3,934.2700	3.9343	(2.248)	0	0	0
2014/12/19	R209	07/05/2015	9.01	Call	Bond Future	4,076.4600	4.0765	3,985.4800	3.9855	(2.232)	0	0	0
2014/12/19	R209	06/08/2015	8.99	Put	Bond Future	2,006.9900	2.0070	2,044.6700	2.0447	1.877	0	0	0
2014/12/19	R209	06/08/2015			Bond Future	8.6677	79.2255	8.6833	79.1029	0.181	0.0000	0.0000	0
2014/12/19	R209	06/08/2015	9.01	Put	Bond Future	1,952.1700	1.9522	1,989.0000	1.9890	1.887	0	0	0
2014/12/19	R209	06/08/2015	9.90	Call	Bond Future	9,288.1800	9.2882	9,176.5300	9.1765	(1.202)	0	0	0
2014/12/19	R209	06/08/2015	9.00	Call	Bond Future	4,517.4900	4.5175	4,432.1400	4.4321	(1.889)	0	0	0
2014/12/19	R209	06/08/2015	9.01	Call	Bond Future	4,564.6200	4.5646	4,478.8400	4.4788	(1.879)	0	0	0
2014/12/19	R209	06/08/2015	8.99	Call	Bond Future	4,470.5700	4.4706	4,385.6400	4.3856	(1.900)	0	0	0
2014/12/19	R209	06/08/2015	9.00	Put	Bond Future	1,979.4200	1.9794	2,016.6800	2.0167	1.882	0	0	0
2014/12/19	R209	06/08/2015	9.90	Put	Bond Future	488.0400	0.4880	499.0000	0.4990	2.246	0	0	2,914
2014/12/19	R210	05/02/2015	175.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R210	05/02/2015			Bond Future	177.7056	177.7056	177.6831	177.6831	(0.013)	0.0000	0.0000	628
2014/12/19	R210	05/02/2015	175.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R210	05/02/2015	175.01	Call	Bond Future	2,695.6500	2.6956	2,673.0600	2.6731	(0.838)	0	0	0
2014/12/19	R210	05/02/2015	174.99	Call	Bond Future	2,715.6500	2.7156	2,693.0600	2.6931	(0.832)	0	0	0
2014/12/19	R210	05/02/2015	175.00	Call	Bond Future	2,705.6500	2.7056	2,683.0600	2.6831	(0.835)	0	0	0
2014/12/19	R210	05/02/2015	174.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R210	07/05/2015			Bond Future	178.4745	178.4745	178.4505	178.4505	(0.013)	0.0000	0.0000	0
2014/12/19	R210	07/05/2015	177.00	Call	Bond Future	1,474.5000	1.4745	1,450.4900	1.4505	(1.628)	0	0	0
2014/12/19	R210	07/05/2015	176.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R210	07/05/2015	177.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R210	07/05/2015	177.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R210	07/05/2015	177.01	Call	Bond Future	1,464.5000	1.4645	1,440.4900	1.4405	(1.639)	0	0	0
2014/12/19	R210	07/05/2015	176.99	Call	Bond Future	1,484.5000	1.4845	1,460.4900	1.4605	(1.617)	0	0	0
2014/12/19	R211	05/02/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R211	05/02/2015			Bond Future	131.6612	131.6612	131.6424	131.6424	(0.014)	0.0000	0.0000	1,120
2014/12/19	R211	05/02/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R211	05/02/2015	132.99	Put	Bond Future	1,328.7600	1.3288	1,347.5900	1.3476	1.417	0	0	0
2014/12/19	R211	05/02/2015	133.01	Put	Bond Future	1,348.7600	1.3488	1,367.5900	1.3676	1.396	0	0	0
2014/12/19	R211	05/02/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R211	05/02/2015	133.00	Put	Bond Future	1,338.7600	1.3388	1,357.5900	1.3576	1.407	0	0	0
2014/12/19	R211	07/05/2015	134.99	Put	Bond Future	1,221.3900	1.2214	1,241.2200	1.2412	1.624	0	0	0
2014/12/19	R211	07/05/2015			Bond Future	133.7686	133.7686	133.7488	133.7488	(0.015)	0.0000	0.0000	0
2014/12/19	R211	07/05/2015	135.01	Put	Bond Future	1,241.3900	1.2414	1,261.2200	1.2612	1.597	0	0	0
2014/12/19	R211	07/05/2015	134.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R211	07/05/2015	135.00	Put	Bond Future	1,231.3900	1.2314	1,251.2200	1.2512	1.610	0	0	0
2014/12/19	R211	07/05/2015	135.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R211	07/05/2015	135.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R212	05/02/2015			Bond Future	136.5006	136.5006	136.4832	136.4832	(0.013)	0.0000	0.0000	13,564
2014/12/19	R212	05/02/2015	137.99	Put	Bond Future	1,489.4100	1.4894	1,506.7700	1.5068	1.166	0	0	0
2014/12/19	R212	05/02/2015	138.01	Put	Bond Future	1,509.4100	1.5094	1,526.7700	1.5268	1.150	0	0	0
2014/12/19	R212	05/02/2015	138.00	Put	Bond Future	1,499.4100	1.4994	1,516.7700	1.5168	1.158	0	0	0
2014/12/19	R212	05/02/2015	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R212	05/02/2015	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2014/12/19	R212	05/02/2015	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R212	07/05/2015	141.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R212	07/05/2015			Bond Future	138.6854	138.6854	138.6670	138.6670	(0.013)	0.0000	0.0000	0
2014/12/19	R212	07/05/2015	140.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R212	07/05/2015	141.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R212	07/05/2015	140.99	Put	Bond Future	2,304.6200	2.3046	2,323.0000	2.3230	0.798	0	0	0
2014/12/19	R212	07/05/2015	141.01	Put	Bond Future	2,324.6200	2.3246	2,343.0000	2.3430	0.791	0	0	0
2014/12/19	R212	07/05/2015	141.00	Put	Bond Future	2,314.6200	2.3146	2,333.0000	2.3330	0.794	0	0	0
2014/12/19	R213	05/02/2015	9.26	Put	Bond Future	40.9300	0.0409	43.4300	0.0434	6.108	0	0	0
2014/12/19	R213	05/02/2015			Bond Future	8.4639	90.4214	8.4836	90.2663	0.232	0.0000	0.0000	23,596
2014/12/19	R213	05/02/2015	9.25	Put	Bond Future	43.2000	0.0432	45.8500	0.0459	6.134	0	0	0
2014/12/19	R213	05/02/2015	9.24	Put	Bond Future	45.5900	0.0456	48.3900	0.0484	6.142	0	0	0
2014/12/19	R213	05/02/2015	9.25	Call	Bond Future	5,945.7000	5.9457	5,793.2900	5.7933	(2.563)	0	0	0
2014/12/19	R213	05/02/2015	9.26	Call	Bond Future	6,014.7800	6.0148	5,862.2200	5.8622	(2.536)	0	0	0
2014/12/19	R213	05/02/2015	9.24	Call	Bond Future	5,876.6500	5.8766	5,724.3900	5.7244	(2.591)	0	0	0
2014/12/19	R213	07/05/2015	8.74	Call	Bond Future	3,223.6300	3.2236	3,117.2000	3.1172	(3.302)	0	0	0
2014/12/19	R213	07/05/2015	8.75	Put	Bond Future	1,492.7600	1.4928	1,543.4200	1.5434	3.394	0	0	0
2014/12/19	R213	07/05/2015			Bond Future	8.5184	88.3167	8.5387	88.1589	0.238	0.0000	0.0000	0
2014/12/19	R213	07/05/2015	8.75	Call	Bond Future	3,270.8600	3.2709	3,163.6600	3.1637	(3.277)	0	0	0
2014/12/19	R213	07/05/2015	8.76	Call	Bond Future	3,318.4000	3.3184	3,210.4500	3.2105	(3.253)	0	0	0
2014/12/19	R213	07/05/2015	8.74	Put	Bond Future	1,521.2300	1.5212	1,572.6600	1.5727	3.381	0	0	0
2014/12/19	R213	07/05/2015	8.76	Put	Bond Future	1,464.7000	1.4647	1,514.6100	1.5146	3.408	0	0	0
2014/12/19	R213	06/08/2015			Bond Future	8.5609	89.8500	8.5820	89.6875	0.247	0.0000	0.0000	0
2014/12/19	R213	06/08/2015	8.49	Put	Bond Future	3,286.0400	3.2860	3,363.5200	3.3635	2.358	0	0	0
2014/12/19	R213	06/08/2015	8.51	Put	Bond Future	3,204.8900	3.2049	3,281.0200	3.2810	2.375	0	0	0
2014/12/19	R213	06/08/2015	8.49	Call	Bond Future	2,738.1300	2.7381	2,653.1200	2.6531	(3.105)	0	0	0
2014/12/19	R213	06/08/2015	8.50	Put	Bond Future	3,245.0000	3.2450	3,321.8000	3.3218	2.367	0	0	0
2014/12/19	R213	06/08/2015	8.50	Call	Bond Future	2,774.7000	2.7747	2,689.0100	2.6890	(3.088)	0	0	0
2014/12/19	R213	06/08/2015	8.51	Call	Bond Future	2,812.1000	2.8121	2,725.7400	2.7257	(3.071)	0	0	0
2014/12/19	R214	05/02/2015	9.50	Call	Bond Future	6,555.5100	6.5555	6,434.2300	6.4342	(1.850)	0	0	0
2014/12/19	R214	05/02/2015			Bond Future	8.6660	80.6681	8.6807	80.5457	0.169	0.0000	0.0000	14,311
2014/12/19	R214	05/02/2015	9.51	Call	Bond Future	6,625.9100	6.6259	6,504.5600	6.5046	(1.831)	0	0	0
2014/12/19	R214	05/02/2015	9.49	Call	Bond Future	6,485.1200	6.4851	6,363.9100	6.3639	(1.869)	0	0	0
2014/12/19	R214	05/02/2015	9.50	Put	Bond Future	42.8500	0.0429	44.0000	0.0440	2.684	0	0	0
2014/12/19	R214	05/02/2015	9.49	Put	Bond Future	45.1300	0.0451	46.3500	0.0463	2.703	0	0	0
2014/12/19	R214	05/02/2015	9.51	Put	Bond Future	40.7000	0.0407	41.7800	0.0418	2.654	0	0	0
2014/12/19	R214	07/05/2015			Bond Future	8.7161	78.6614	8.7311	78.5367	0.173	0.0000	0.0000	0
2014/12/19	R214	07/05/2015	9.15	Call	Bond Future	4,591.9900	4.5920	4,494.2400	4.4942	(2.129)	0	0	0
2014/12/19	R214	07/05/2015	9.16	Call	Bond Future	4,647.0100	4.6470	4,548.7900	4.5488	(2.114)	0	0	0
2014/12/19	R214	07/05/2015	9.14	Put	Bond Future	1,142.4400	1.1424	1,169.9200	1.1699	2.405	0	0	0
2014/12/19	R214	07/05/2015	9.16	Put	Bond Future	1,098.1500	1.0981	1,124.7000	1.1247	2.418	0	0	0
2014/12/19	R214	07/05/2015	9.15	Put	Bond Future	1,120.1100	1.1201	1,147.1300	1.1471	2.412	0	0	0
2014/12/19	R214	07/05/2015	9.14	Call	Bond Future	4,537.2100	4.5372	4,439.9200	4.4399	(2.144)	0	0	0
2014/12/19	R214	06/08/2015	8.76	Put	Bond Future	3,279.9600	3.2800	3,334.6500	3.3346	1.667	0	0	0
2014/12/19	R214	06/08/2015			Bond Future	8.7560	80.0270	8.7716	79.8985	0.179	0.0000	0.0000	0
2014/12/19	R214	06/08/2015	8.75	Put	Bond Future	3,321.1000	3.3211	3,376.3100	3.3763	1.662	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2014/12/19	R214	06/08/2015	8.74	Call	Bond Future	3,231.1100	3.2311	3,158.2800	3.1583	(2.254)	0	0	0
2014/12/19	R214	06/08/2015	8.75	Call	Bond Future	3,271.5700	3.2716	3,198.2300	3.1982	(2.242)	0	0	0
2014/12/19	R214	06/08/2015	8.76	Call	Bond Future	3,312.8100	3.3128	3,238.9500	3.2389	(2.230)	0	0	0
2014/12/19	R214	06/08/2015	8.74	Put	Bond Future	3,363.1500	3.3631	3,418.8700	3.4189	1.657	0	0	0
2014/12/19	R248	05/02/2015			Bond Future	8.7421	104.0164	8.7567	103.8593	0.167	0.0000	0.0000	43,226
2014/12/19	R248	05/02/2015	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	05/02/2015	9.50	Call	Bond Future	7,612.9500	7.6129	7,455.9000	7.4559	(2.063)	0	0	0
2014/12/19	R248	05/02/2015	9.51	Call	Bond Future	7,706.4700	7.7065	7,549.4200	7.5494	(2.038)	0	0	0
2014/12/19	R248	05/02/2015	9.49	Call	Bond Future	7,519.2500	7.5192	7,362.2000	7.3622	(2.089)	0	0	0
2014/12/19	R248	05/02/2015	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	05/02/2015	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	07/05/2015	9.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	07/05/2015			Bond Future	8.7940	101.2422	8.8091	101.0822	0.171	0.0000	0.0000	0
2014/12/19	R248	07/05/2015	9.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	07/05/2015	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	07/05/2015	9.26	Call	Bond Future	4,754.9200	4.7549	4,594.9100	4.5949	(3.365)	0	0	0
2014/12/19	R248	07/05/2015	9.24	Call	Bond Future	4,559.1200	4.5591	4,399.1100	4.3991	(3.510)	0	0	0
2014/12/19	R248	07/05/2015	9.25	Call	Bond Future	4,657.1100	4.6571	4,497.1000	4.4971	(3.436)	0	0	0
2014/12/19	R248	06/08/2015	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	06/08/2015			Bond Future	8.8360	103.0000	8.8516	102.8350	0.177	0.0000	0.0000	0
2014/12/19	R248	06/08/2015	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	06/08/2015	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2014/12/19	R248	06/08/2015	8.74	Put	Bond Future	1,021.8700	1.0219	1,186.8200	1.1868	16.142	0	0	0
2014/12/19	R248	06/08/2015	8.76	Put	Bond Future	807.3500	0.8073	972.3000	0.9723	20.431	0	0	0
2014/12/19	R248	06/08/2015	8.75	Put	Bond Future	914.5100	0.9145	1,079.4600	1.0795	18.037	0	0	0

**Total**

**454574**